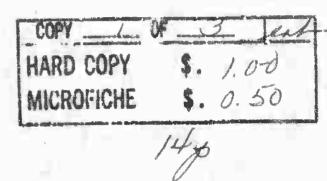
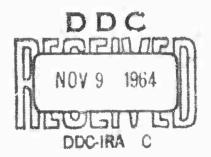
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MEMORANDUM RM-4209-ARPA october 1964



RELATIVE INVARIANTS AND CLOSURE

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PREPARED FOR:

ADVANCED RESEARCH PROJECTS AGENCY

The RAID Corporation

MEMORANDUM RM-4209-ARPA OCTOBER 1964

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This research is supported by the Advanced Research Projects Agency under Contract No. SD-79. Any views or conclusions contained in this Memorandum should not be interpreted as representing the official opinion or policy of ARPA.

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PREFACE

Part of the research program of The RAND Corporation consists of basic supporting studies in mathematics. This Memorandum presents a method for handling a problem that frequently arises in mathematical physics in connection with equations of heat, radiative transfer, etc., namely, that of replacing a system of nonlinear functional equations with one that is linear.

One of the basic problems of mathematical physics is that of replacing a nonlinear functional equation by a more tractable (analytically and computationally) linear equation. More generally, one wants to replace a system of nonlinear equations, often derived from a single equation by means of an expansion in a parameter, an orthogonal expansion—with a system of linear functional equations. To treat this closure problem, the authors present a method based upon the concept of relative invariants and the use of the multidimensional Lagrange expansion theorem.

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RELATIVE INVARIANTS AND CLOSURE

1. INTRODUCTION

One of the basic problems of mathematical physics is that of replacing a nonlinear functional equation by an analytically and computationally more tractable linear equation. More generally, the problem is that of replacing a system of nonlinear functional equations by a system of linear functional equations. Often this system of nonlinear equations is derived from a single equation by means of an expansion in a parameter, or of an orthogonal expansion.

Consider, for example, the nonlinear heat equation

(1.1)
$$u_t = u_{xx} + u^3$$
,

with the boundary and initial conditions

(1.2)
$$u(x,0) = g(x), 0 < x < 1,$$

 $u(0,t) = u(1,t) = 0, t > 0.$

If we set

(1.3)
$$u = \sum_{n=1}^{\infty} u_n(t) \sin n\pi x,$$

substitution in (1.1) yields the infinite system of nonlinear equations

(1.4)
$$u_n'(t) = -n^2 u_n + \sum_{i,j=1}^{\infty} a_{ijn} u_i u_j + \cdots, u_n(0) = g_n,$$

$$n = 1, 2, \dots,$$

where

$$g(x) \sim \sum_{n=1}^{\infty} g_n \sin n\pi x.$$

We now face the problem of closure (see [1], [2]), which is to say of replacing (1.4) by a finite system of equations, preferably linear. We shall present a method based upon the concept of relative invariants and the use of the multidimensional Lagrange expansion theorem [2], [3]. In some cases, as in the case above, a preliminary use of approximation methods may be required.

2. FINITE-DIMENSIONAL CASE

In order to illustrate the idea of relative invariants, let us first consider a <u>finite</u> system of nonlinear differential equations, say

(2.1)
$$\frac{dx_{i}}{dt} = -\lambda_{i}x_{i} + g_{i}(x), \quad x_{i}(0) = c_{i}, \quad i = 1, 2, ..., N,$$

where we suppose that

- (2.2)(a) $Re(\lambda_i) > 0$,
 - (b) |c_i| is sufficiently small,
 - (c) g_i(x) is a power series in the components of x beginning with quadratic terms.

We shall impose another condition upon the $\,\lambda_{\,\dot{1}}\,\,$ in a moment.

Our aim is to find N functions of the x_i , $\{\phi_i(x)\}$, with the properties that

(2.3)
$$\frac{d\varphi_i}{dt} = -\lambda_i \varphi_i,$$

and

(2.4)
$$\varphi_{i}(x) = x_{i} + h_{i}(x),$$

where the $h_i(x)$ are power series in the components of x beginning with quadratic terms.

If such functions exist, we have, from (2.3),

(2.5)
$$\varphi_{i}(x) = e^{-\lambda_{i} t} \varphi_{i}(c), \quad i = 1, 2, ..., N.$$

Hence, the \mathbf{x}_i are obtained as solutions of these N simultaneous equations. Since from (2.4) these equations have the form

(2.6)
$$x_i = e^{-\lambda_i t} \varphi_i(c) - h_i(x), i = 1, 2, ..., N,$$

we are in an ideal position to employ the multidimensional Lagrange expansion to obtain a power series expansion for the x_i in terms of the quantities $e^{-\lambda_i t}$ this off at any desired stage, we have the required closure.

Furthermore, if we so wish, we can employ the Lagrange expansion theorem to calculate N additional functions $\psi_i(x)$, $i=1,2,\ldots,N$, in place of the N functions x_1,x_2,\ldots,x_N .

3. WHAT IS REQUIRED FOR THIS FORMALISM?

We mentioned above that a further condition upon the λ_i was required. In order to see how this arises, let us examine the problem of determining the functions $\phi_i(x)$ of (2.3). Write

(3.1)
$$\varphi_{i}(x) = x_{i} + a_{11i}x_{1}^{2} + 2a_{12i}x_{1}x_{2} + a_{22i}x_{1}^{2} + \cdots,$$

and let us restrict ourselves to the case i = 1. We have

(3.2)
$$\frac{d}{dt} \varphi_{1}(x) = \frac{dx_{1}}{dt} + 2a_{111}x_{1} \frac{dx_{1}}{dt} + 2a_{121} \frac{dx_{1}}{dt} x_{2} + 2a_{121}x_{1} \frac{dx_{2}}{dt} + 2a_{221}x_{2} \frac{dx_{2}}{dt} + \cdots$$

$$= -\lambda_{1}x_{1} + g_{111}x_{1}^{2} + g_{121}x_{1}x_{2} + \cdots$$

$$+ 2a_{111}x_{1}[-\lambda_{1}x_{1} + g_{111}x_{1}^{2} + g_{121}x_{1}x_{2} + \cdots]$$

$$+ 2a_{121}x_{2}[-\lambda_{1}x_{1} + g_{111}x_{1}^{2} + g_{121}x_{1}x_{2} + \cdots]$$

$$+ 2a_{121}x_{1}[-\lambda_{2}x_{2} + g_{112}x_{1}^{2} + \cdots]$$

$$+ 2a_{221}x_{2}[-\lambda_{2}x_{2} + \cdots].$$

Let us concentrate solely upon—first and second order terms, and, in particular, upon the determination of a_{111} , a_{121} , and a_{221} . We have, from (3.2),

(3.3)
$$\frac{d}{dt} \phi_{1}(x) = -\lambda_{1}x_{1} + g_{111}x_{1}^{2} + g_{121}x_{1}x_{2} + g_{221}x_{2}^{2} + \cdots$$
$$-2\lambda_{1}a_{111}x_{1}^{2} - 2\lambda_{1}a_{121}x_{1}x_{2} - 2\lambda_{2}a_{121}x_{1}x_{2}$$
$$-2\lambda_{2}a_{221}x_{2}^{2} + \cdots.$$

There are no other terms involving x_1^2 , x_1x_2 or x_2^2 . If (3.3) is to hold, for i = 1 we must have, upon equating coefficients,

(3.4)
$$g_{111} - 2\lambda_1 a_{111} = -\lambda_1 a_{111},$$

$$g_{121} - (2\lambda_1 + 2\lambda_2) a_{121} = -\lambda_1 a_{121},$$

$$g_{221} - 2\lambda_2 a_{221} = -\lambda_1 a_{221}.$$

These relations determine the quantities a_{111} , a_{121} , a_{221} uniquely, provided that

$$(3.5) \lambda_1 \neq 0, \quad \lambda_1 + 2\lambda_2 \neq 0, \quad 2\lambda_2 - \lambda_1 \neq 0.$$

As far as the determination of all of the coefficients is concerned, we see that we have the condition

(3.6)
$$m_1 \lambda_1 + m_2 \lambda_2 + \cdots + m_k \lambda_k \neq 0$$
,

for any nontrivial set of positive or negative integral or zero values of the $\mbox{m}_{\mbox{\scriptsize i}}$. This is a frequently met condition.

This condition is not merely a reflection of the weakness of the method. If, for example,

(3.7)
$$x_1' = -x_1, x_1(0) = c_1,$$

 $x_2' = -2x_2 + x_1^2, x_2(0) = c_2,$

we see that a term of the te^{-2t} enters. The functions x_1 and x_2 are not power series in e^{-t} and e^{-2t} .

Observe that we face this situation in treating (1.4), since here $\lambda_n = n^2 \lambda_1$.

4. PRELIMINARY CLOSURE

To avoid a violation of the condition in (3.6), we can use some preliminary closure techniques. Suppose, for example, that $2\lambda_2 - \lambda_1 = 0$, which means that the third equation in (3.4) is troublesome unless g_{221} and a_{221} are both zero. If $g_{221} = 0$, we may very simply set $a_{221} = 0$. If $g_{221} \neq 0$, we use an approximation technique to replace the $g_{221}x_2^2$ by a linear combination of other terms appearing in the expansion of $g_1(x)$; see [1].

Thus, we can set

(4.1)
$$g_{221}x_2^2 \cong c_{11}x_1^2 + c_{12}x_2^2 + \cdots$$

where the c_{ij} are to be determined by a least-squares fit. Various self-consistent methods can now be used.

5. INFINITE-DIMENSIONAL CASE

Consider now the infinite system of ordinary differential equations

(5.1)
$$\frac{dx_{i}}{dt} = -\lambda_{i}x_{i} + g_{i}(x), \quad x_{i}(0) = c_{i}, \quad i = 1, 2, ...,$$

obtained from a nonlinear operator equation

(5.2)
$$u_t = Au + g(u)$$
,

where we have used an expansion for u which diagonalizes the operator A.

It is easy to see that if the condition of (3.6) is met, we can determine the coefficients of the functions $\phi_i(x)$ recurrently, solving a single equation for a single unknown at each step. The determination of $\phi_i(x)$ can be carried as far as desired. The stopping rule is now a closure technique. Having determined the N functions $\phi_i(x)$, i = 1, 2, ..., N, to some degree of accuracy, the N equations

(5.3)
$$\varphi_{\mathbf{i}}(\mathbf{x}) = e^{-\lambda_{\mathbf{i}}t} \varphi_{\mathbf{i}}(\mathbf{c}), \quad \mathbf{i} = 1, 2, \dots, N,$$

may be solved as indicated above, or in some other way, to yield the x_i , i = 1, 2, ..., N. We suppose in (5.3) that on the left—hand side, all terms involving x_i , i > N + 1, have been omitted.

There are many variants of this procedure, each equivalent to a different closure method.

6. APPLICATION TO THE NONLINEAR HEAT EQUATION

In applying this method to (1.4), we see that the first violation of (3.6) occurs in connection with the determination of fourth-order terms in the functions $\phi_i(x)$ (since $\lambda_4 = 4\lambda_1$). Hence, if the deviation from linearity is small, or equivalently if $\max_{x} |g(x)|$ is small, the method sketched above will yield the secondand third-order correction terms for the solution of

(6.1)
$$u_1(x,t) = \sum_{n=1}^{\infty} g_n e^{-n^2 t} \sin n\pi x$$

in a convenient fashion.

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